

Computer experiment 2 (Ch4, Ch5, [Alpaydin 2020])

1. (#1, p90, Ch4) Write the code that generates the Bernoulli samples  $X = \{x_1, \dots, x_N\}, x_i \in \{0,1\}$  with (a)  $p = 0.25, N = 1000$ , and (b)  $p = 0.5, N = 1000$ ; and the code that calculates the estimate  $\hat{p}_{ML}$  from the sample  $X$ .
  
2. (#2, p114, Ch5) Write the code that generates the 2-D normal samples  $X = \{\mathbf{x}_1, \dots, \mathbf{x}_N\}, \mathbf{x}_i \in R^2$  with (a)  $\boldsymbol{\mu} = [1,1]^T, \boldsymbol{\Sigma} = \begin{bmatrix} 5 & 3 \\ 3 & 4 \end{bmatrix}, N = 1000$ , and (b)  $\boldsymbol{\mu} = [10,5]^T, \boldsymbol{\Sigma} = \begin{bmatrix} 7 & 4 \\ 4 & 5 \end{bmatrix}, N = 1000$ ; and the code that calculates the estimates  $\hat{\boldsymbol{\mu}}_{ML}, \hat{\boldsymbol{\Sigma}}_{ML}$  from the sample  $X$ .